

PORTFOLIO SUMMARY
Idaho State Treasurer's Diversified Bond Fund
 Acct. # 2658063
 For the Period Ending
 June 30, 2013

<u>Security Type</u>	<u>Book Value</u>	<u>Market Value</u>	<u>Percent Assets</u>
Fixed Income			
<i>Corporate Securities:</i>			
AAA Rated	11,682,673.26	12,324,595.35	2.1%
AA Rated	35,681,066.74	35,958,716.20	6.0%
A Rated	49,893,656.69	50,502,883.91	8.5%
Total Corporate Securities	97,257,396.69	98,786,195.46	16.6%
Mortgage-Backed Securities	265,872,776.18	271,840,662.46	45.7%
Asset-Backed Securities	-	-	0.0%
Commercial Mortgage-Backed Securities	11,153,212.41	10,746,223.47	1.8%
AAA-Rated CMBS	11,153,212.41	10,746,223.47	
U.S. Government Agency Securities	73,565,943.90	74,200,107.90	12.5%
U.S. Treasury Securities	130,253,253.88	132,713,800.20	22.3%
Accrued Interest		2,155,342.21	0.4%
Cash and Equivalents			
Commercial Paper	-	-	0.0%
Treasury Bill	-	-	0.0%
Money Market Funds	4,494,728.67	4,494,728.67	0.8%
TOTAL PORTFOLIO	\$ 582,597,311.73	\$ 594,937,060.37	100.0%
Net Income		\$ 637,203.09 *	
Net Income to be Distributed		\$ 965,515.57	
Realized Capital Gain/Loss		\$ (323,372.16)	

Notes: *Portfolio positions are calculated on a settlement date basis.

* Current month income is net of purchased accrued interest and realized gains/(losses).